

Augmented Dickey-Fuller Unit Root Test on CNY_IDR

Null Hypothesis: CNY_IDR has a unit root				
Exogenous: Constant, Linear Trend				
Lag Length: 0 (Automatic - based on SIC, maxlag=4)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-9.931257	0.0000
Test critical values:	1% level		-4.051450	
	5% level		-3.454919	
	10% level		-3.153171	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(CNY_IDR)				
Method: Least Squares				
Date: 03/12/18 Time: 11:41				
Sample (adjusted): 2009M08 2017M12				
Included observations: 101 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
CNY_IDR(-1)	-0.991563	0.099843	-9.931257	0.0000
C	0.003610	0.004326	0.834502	0.4060
@TREND("2009M07")	-9.63E-06	7.35E-05	-0.130934	0.8961
R-squared	0.501804	Mean dependent var		0.000301
Adjusted R-squared	0.491637	S.D. dependent var		0.030219
S.E. of regression	0.021546	Akaike info criterion		-4.808017
Sum squared resid	0.045494	Schwarz criterion		-4.730340
Log likelihood	245.8049	Hannan-Quinn criter.		-4.776571
F-statistic	49.35493	Durbin-Watson stat		1.984163
Prob(F-statistic)	0.000000			